

COMBINED SCHEDULE OF INVESTED ASSETS

at Fair Value
October 31, 2021
(in thousands)

	Total Assets Under the Fiduciary Responsibility of the Commissioner of Revenue	Total Other Invested Assets	Total Assets Under the Fiduciary Responsibility of the ARM Board	Total Assets
Invested Assets				
Cash and Cash Equivalents	3,610,569	39	384,969	3,995,576
Intermediate-term Fixed Income Pool	-	-	-	-
Tobacco Revenue Fixed Income	29,414	-	-	29,414
Individually held debt and other instruments	35,366	-	-	35,366
Broad Fixed Income	1,737,114	122,988	6,990,601	8,850,703
Broad Domestic Equity	1,213,114	85,791	9,882,578	11,181,483
Broad International Equity	730,264	58,374	6,039,782	6,828,421
Opportunistic	-	-	2,039,132	2,039,132
Private Equity	-	-	4,930,300	4,930,300
Real Assets	146,221	-	4,106,850	4,253,070
Total Investments	7,502,061	267,192	34,374,211	42,143,465
Income Receivable	(46)	()	(88)	(133)
Income distributable from (to) other funds	-	-	-	-
Total Managed Investments	7,502,016	267,192	34,374,124	42,143,332
Participant directed investments	-	-	9,316,268	9,316,268
Total Invested Assets	7,502,016	267,192	43,690,391	51,459,600

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS

Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets				
Cash and Cash Equivalents	1,006		269	1,274
Intermediate-term Fixed Income Pool	-	-	-	-
Tobacco Revenue Fixed Income	1,319	-	-	1,319
Individually held debt and other instruments	-	-	-	-
Broad Fixed Income	(827)	(30)	46,971	46,115
Broad Domestic Equity	74,595	5,351	569,799	649,745
Broad International Equity	(5,135)	(360)	(18,939)	(24,434)
Opportunistic	-	-	67,537	67,537
Private Equity	-	-	595,950	595,950
Real Assets	8,721	-	171,069	179,790
Participant directed investments	-	-	285,665	285,665
Total Income (loss)	78,362	4,961	1,718,321	1,801,643
Total Invested Assets, Beginning of Period	8,145,193	262,330	42,226,283	50,633,806
Net Contributions (Withdrawals)	(721,539)	(98)	(254,213)	(975,850)
Total Invested Assets, End of Period	7,502,016	267,192	43,690,391	51,459,600

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
October 31, 2021
(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

GENERAL FUND AND OTHER NON-SEGREGATED INVESTMENTS (GeFONSI)									
Invested Assets	CONSTITUTIONAL BUDGET RESERVE	GeFONSI I	GeFONSI II	PERMANENT FUND DIVIDEND FUND	ALASKA HIGHER EDUCATION INVESTMENT FUND	EDUCATION ENDOWMENT FUND	GeFONSI TOTAL	PUBLIC SCHOOL TRUST FUND	INVESTMENT LOSS TRUST FUND
Cash and Cash Equivalents	1,073,461	1,246,175	871,554	67,893	3,992	15	2,189,630	8,228	3,432
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	29,414	-	-	-	-	29,414	-	-
Individually held debt and other instruments	-	35,366	-	-	-	-	35,366	-	-
Broad Fixed Income	-	198,858	334,375	-	121,285	243	654,761	243,323	-
Broad Domestic Equity	-	-	54,369	-	167,904	336	222,608	336,850	-
Broad International Equity	-	-	25,724	-	103,140	206	129,071	206,921	-
Opportunistic	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	21,597	43	21,640	43,328	-
Total Investments	1,073,461	1,509,813	1,286,022	67,893	417,919	842	3,282,490	838,651	3,432
Income Receivable	(55)	90	(46)	-	()	()	43	()	()
Income distributable from (to) other funds	-	2	-	(2)	-	-	-	-	-
Total Managed Investments	1,073,406	1,509,906	1,285,976	67,891	417,918	842	3,282,533	838,650	3,431
Participant directed investments	-	-	-	-	-	-	-	-	-
Total Invested Assets	1,073,406	1,509,906	1,285,976	67,891	417,918	842	3,282,533	838,650	3,431

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets									
Cash and Cash Equivalents	231	529	175	8	1		713	2	1
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	1,319	-	-	-	-	1,319	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-
Broad Fixed Income	-	792	(1,198)	-	(15)		(421)	3	-
Broad Domestic Equity	-	-	2,534	-	10,635	20	13,189	21,451	-
Broad International Equity	-	-	(345)	-	(702)		(1,048)	(1,466)	-
Opportunistic	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	1,296	3	1,299	2,631	-
Participant directed investments	-	-	-	-	-	-	-	-	-
Total Income (loss)	231	1,322	1,165	8	11,214	23	13,732	22,621	1
Total Invested Assets, Beginning of Period	1,076,067	2,586,558	950,354	27,539	416,411	600	3,981,462	844,745	3,749
Net Contributions (Withdrawals)	(2,892)	(1,077,982)	334,456	40,352	(9,707)	220	(712,661)	(28,716)	(319)
Transfers from (to) other funds	-	8	-	(8)	-	-	-	-	-
Total Invested Assets, End of Period	1,073,406	1,509,906	1,285,976	67,891	417,918	842	3,282,533	838,650	3,431

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
October 31, 2021
(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

	GENERAL OBLIGATION BOND FUNDS						INTERNATIONAL AIRPORTS FUNDS		
	Series 2008	Series 2010	Series 2013	2012 Transportation Bond Act		TOTAL	REVENUE	REPAIR & REPLACEMENT	TOTAL
	2008 TRANSPORTATION PROJECTS	2010 EDUCATION TAX EXEMPT BONDS	2013-B TAX EXEMPT EDUCATION	2012 TRANSPORTATION BOND ACT 2016A	2012 TRANSPORTATION BOND ACT 2016B				
Invested Assets									
Cash and Cash Equivalents	761	3	192	1,409	76,870	79,234	140,155	500	140,655
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	25,059	-	25,059
Broad Domestic Equity	-	-	-	-	-	-	-	-	-
Broad International Equity	-	-	-	-	-	-	-	-	-
Opportunistic	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	-	-
Total Investments	761	3	192	1,409	76,870	79,234	165,214	500	165,714
Income Receivable	()	()	()	()	(4)	(4)	(23)	()	(23)
Income distributable from (to) other funds	-	-	-	-	-	-	-	-	-
Total Managed Investments	761	3	192	1,409	76,866	79,230	165,191	500	165,691
Participant directed investments	-	-	-	-	-	-	-	-	-
Total Invested Assets	761	3	192	1,409	76,866	79,230	165,191	500	165,691

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets									
Cash and Cash Equivalents					18	18	18		18
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	34	-	34
Broad Domestic Equity	-	-	-	-	-	-	-	-	-
Broad International Equity	-	-	-	-	-	-	-	-	-
Opportunistic	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	-	-
Participant directed investments	-	-	-	-	-	-	-	-	-
Total Income (loss)					18	18	52		52
Total Invested Assets, Beginning of Period	760	3	241	1,915	83,596	86,516	194,964	501	195,465
Net Contributions (Withdrawals)	-	-	(49)	(506)	(6,748)	(7,304)	(29,825)	(1)	(29,826)
Transfers from (to) other funds	-	-	-	-	-	-	-	-	-
Total Invested Assets, End of Period	761	3	192	1,409	76,866	79,230	165,191	500	165,691

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
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(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

INTERNATIONAL AIRPORTS BOND PROCEED CONSTRUCTION FUNDS									
Invested Assets	SERIES 2002 RESERVE	SERIES 2003 RESERVE	SERIES 2006 NON-AMT	SERIES 2006 VARIABLE RATE	2010C	2010D	TOTAL	POWER COST EQUALIZATION	ALASKA STUDENT LOAN CORPORATION INVESTMENT FUND
Cash and Cash Equivalents	16,405	10,514	1,362	109	7	213	28,611	11,372	49,844
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	-	482,325	20,121
Broad Domestic Equity	-	-	-	-	-	-	-	382,440	3,842
Broad International Equity	-	-	-	-	-	-	-	228,997	2,253
Opportunistic	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	47,964	768
Total Investments	16,405	10,514	1,362	109	7	213	28,611	1,153,098	76,828
Income Receivable	(1)	(1)	()	()	()	()	(1)	(1)	(3)
Income distributable from (to) other funds	-	-	-	-	-	-	-	-	-
Total Managed Investments	16,404	10,514	1,362	109	7	213	28,609	1,153,097	76,826
Participant directed investments	-	-	-	-	-	-	-	-	-
Total Invested Assets	16,404	10,514	1,362	109	7	213	28,609	1,153,097	76,826

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets									
Cash and Cash Equivalents	4	2			()		7	3	7
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	-	(107)	(208)
Broad Domestic Equity	-	-	-	-	-	-	-	23,550	36
Broad International Equity	-	-	-	-	-	-	-	(1,558)	(13)
Opportunistic	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	2,873	4
Participant directed investments	-	-	-	-	-	-	-	-	-
Total Income (loss)	4	2			()		7	24,761	(175)
Total Invested Assets, Beginning of Period	16,401	10,512	2,063	2,208	1	346	31,530	1,149,165	-
Net Contributions (Withdrawals)	-	-	(701)	(2,099)	6	(134)	(2,927)	(20,830)	77,000
Transfers from (to) other funds	-	-	-	-	-	-	-	-	-
Total Invested Assets, End of Period	16,404	10,514	1,362	109	7	213	28,609	1,153,097	76,826

COMBINED SCHEDULE OF INVESTED ASSETS
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October 31, 2021
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INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

RETIREE HEALTH INSURANCE FUND								
Invested Assets	MAJOR MEDICAL	LONG-TERM CARE	TOTAL	MINE RECLAMATION FUND	UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE	EXXON VALDEZ OIL SPILL INVESTMENT FUND	MENTAL HEALTH TRUST RESERVE FUND	TOTAL OTHER INVESTED ASSETS
Cash and Cash Equivalents	18,560	7,527	26,087	15	3,610,569	30	9	39
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	29,414	-	-	-
Individually held debt and other instruments	-	-	-	-	35,366	-	-	-
Broad Fixed Income	-	311,086	311,086	439	1,737,114	96,121	26,867	122,988
Broad Domestic Equity	-	266,766	266,766	608	1,213,114	64,319	21,472	85,791
Broad International Equity	-	162,649	162,649	373	730,264	44,033	14,341	58,374
Opportunistic	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-
Real Assets	-	32,442	32,442	78	146,221	-	-	-
Total Investments	18,560	780,470	799,030	1,514	7,502,061	204,503	62,689	267,192
Income Receivable	(1)	(1)	(1)	(1)	(46)	(1)	(1)	(1)
Income distributable from (to) other funds	-	-	-	-	-	-	-	-
Total Managed Investments	18,559	780,469	799,028	1,514	7,502,016	204,503	62,689	267,192
Participant directed investments	-	-	-	-	-	-	-	-
Total Invested Assets	18,559	780,469	799,028	1,514	7,502,016	204,503	62,689	267,192

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets								
Cash and Cash Equivalents	4	2	6		1,006			
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	1,319	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-
Broad Fixed Income	-	(127)	(127)	(1)	(827)	(24)	(7)	(30)
Broad Domestic Equity	-	16,331	16,331	38	74,595	4,014	1,337	5,351
Broad International Equity	-	(1,048)	(1,048)	(2)	(5,135)	(271)	(88)	(360)
Opportunistic	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-
Real Assets	-	1,910	1,910	5	8,721	-	-	-
Participant directed investments	-	-	-	-	-	-	-	-
Total Income (loss)	4	17,067	17,072	40	78,362	3,719	1,242	4,961
Total Invested Assets, Beginning of Period	18,962	756,058	775,020	1,473	8,145,193	200,883	61,447	262,330
Net Contributions (Withdrawals)	(407)	7,344	6,937	-	(721,539)	(98)	(1)	(98)
Transfers from (to) other funds	-	-	-	-	-	-	-	-
Total Invested Assets, End of Period	18,559	780,469	799,028	1,514	7,502,016	204,503	62,689	267,192

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
October 31, 2021
(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE ARM BOARD

PUBLIC EMPLOYEES' RETIREMENT SYSTEM								
Invested Assets	DEFINED BENEFIT PENSION	DEFINED BENEFIT RETIREE HEALTH CARE	DEFINED CONTRIBUTION OD&D	DEFINED CONTRIBUTION OD&D P&F	DEFINED CONTRIBUTION RETIREE MEDICAL	DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	TOTAL
Cash and Cash Equivalents	139,797	104,165	537	236	2,515	8,662	-	255,912
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-
Broad Fixed Income	2,461,268	2,021,561	8,963	3,830	43,432	144,942	-	4,683,995
Broad Domestic Equity	3,486,860	2,863,930	12,698	5,425	61,530	205,338	-	6,635,781
Broad International Equity	2,131,068	1,750,351	7,761	3,316	37,605	125,497	-	4,055,598
Opportunistic	719,192	590,708	2,619	1,119	12,691	42,353	-	1,368,682
Private Equity	1,739,983	1,429,134	6,336	2,707	30,704	102,466	-	3,311,332
Real Assets	1,449,520	1,190,573	5,279	2,255	25,579	85,362	-	2,758,568
Total Investments	12,127,689	9,950,421	44,193	18,888	214,056	714,620	-	23,069,868
Income Receivable	(51)	(16)	()	()	(1)	(4)	-	(72)
Income distributable from (to) other funds	-	-	-	-	-	-	-	-
Total Managed Investments	12,127,638	9,950,406	44,193	18,888	214,055	714,616	-	23,069,796
Participant directed investments	-	-	-	-	-	-	2,058,225	2,058,225
Total Invested Assets	12,127,638	9,950,406	44,193	18,888	214,055	714,616	2,058,225	25,128,021

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets								
Cash and Cash Equivalents	75	87			1	4	-	168
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-
Broad Fixed Income	16,564	13,591	56	24	275	924	-	31,435
Broad Domestic Equity	201,257	164,952	720	309	3,495	11,675	-	382,407
Broad International Equity	(6,600)	(5,580)	(24)	(10)	(117)	(392)	-	(12,723)
Opportunistic	23,849	19,542	85	36	412	1,376	-	45,300
Private Equity	210,345	172,583	751	322	3,646	12,180	-	399,826
Real Assets	61,845	48,031	209	90	1,014	3,388	-	114,577
Participant directed investments	-	-	-	-	-	-	66,708	66,708
Total Income (loss)	507,334	413,206	1,797	771	8,725	29,155	66,708	1,027,697
Total Invested Assets, Beginning of Period	11,697,813	9,655,276	41,171	17,709	200,228	670,209	1,964,384	24,246,789
Net Contributions (Withdrawals)	(77,509)	(118,076)	1,224	408	5,102	15,253	27,133	(146,465)
Transfers from (to) other funds	-	-	-	-	-	-	-	-
Total Invested Assets, End of Period	12,127,638	9,950,406	44,193	18,888	214,055	714,616	2,058,225	25,128,021

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
October 31, 2021
(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE ARM BOARD

TEACHERS' RETIREMENT SYSTEM							
Invested Assets	DEFINED BENEFIT PENSION	DEFINED BENEFIT RETIREE HEALTH CARE	DEFINED CONTRIBUTION OD&D	DEFINED CONTRIBUTION RETIREE MEDICAL	DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	TOTAL
Cash and Cash Equivalents	79,877	41,094	91	929	2,846	-	124,837
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-
Broad Fixed Income	1,397,571	768,871	1,385	14,081	42,142	-	2,224,051
Broad Domestic Equity	1,979,928	1,089,254	1,962	19,949	59,703	-	3,150,796
Broad International Equity	1,210,075	665,720	1,199	12,192	36,489	-	1,925,675
Opportunistic	408,376	224,667	405	4,115	12,314	-	649,876
Private Equity	988,007	543,550	979	9,955	29,792	-	1,572,284
Real Assets	823,075	452,817	816	8,293	24,819	-	1,309,820
Total Investments	6,886,908	3,785,973	6,838	69,514	208,105	-	10,957,338
Income Receivable	(10)	(4)	()	()	()	-	(14)
Income distributable from (to) other funds	-	-	-	-	-	-	-
Total Managed Investments	6,886,898	3,785,969	6,838	69,514	208,105	-	10,957,324
Participant directed investments	-	-	-	-	-	841,655	841,655
Total Invested Assets	6,886,898	3,785,969	6,838	69,514	208,105	841,655	11,798,979

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets							
Cash and Cash Equivalents	61	35		1	2	-	99
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-
Broad Fixed Income	9,442	5,174	9	92	274	-	14,991
Broad Domestic Equity	114,488	62,724	112	1,139	3,409	-	181,872
Broad International Equity	(3,753)	(2,124)	(4)	(39)	(115)	-	(6,034)
Opportunistic	13,575	7,433	13	135	403	-	21,559
Private Equity	119,984	65,650	117	1,190	3,560	-	190,501
Real Assets	35,249	18,268	33	331	991	-	54,872
Participant directed investments	-	-	-	-	-	27,379	27,379
Total Income (loss)	289,047	157,160	280	2,849	8,523	27,379	485,238
Total Invested Assets, Beginning of Period	6,614,622	3,671,370	6,479	65,764	196,700	812,550	11,367,486
Net Contributions (Withdrawals)	(16,771)	(42,560)	78	901	2,882	1,725	(53,745)
Transfers from (to) other funds	-	-	-	-	-	-	-
Total Invested Assets, End of Period	6,886,898	3,785,969	6,838	69,514	208,105	841,655	11,798,979

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
October 31, 2021
(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE ARM BOARD

	JUDICIAL RETIREMENT SYSTEM			MILITARY RETIREMENT SYSTEM	PARTICIPANT DIRECTED		TOTAL ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE ARM BOARD
Invested Assets	DEFINED BENEFIT PENSION	DEFINED BENEFIT RETIREE HEALTH CARE	TOTAL	TOTAL	SBS PLAN	DEFERRED COMPENSATION PLAN	
Cash and Cash Equivalents	3,074	495	3,569	651	-	-	384,969
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-
Broad Fixed Income	51,233	8,973	60,206	22,349	-	-	6,990,601
Broad Domestic Equity	72,581	12,713	85,294	10,707	-	-	9,882,578
Broad International Equity	44,360	7,770	52,129	6,380	-	-	6,039,782
Opportunistic	14,970	2,622	17,593	2,981	-	-	2,039,132
Private Equity	36,219	6,344	42,563	4,122	-	-	4,930,300
Real Assets	30,173	5,285	35,458	3,004	-	-	4,106,850
Total Investments	252,611	44,201	296,812	50,194	-	-	34,374,211
Income Receivable	(1)	()	(1)	()	-	-	(88)
Income distributable from (to) other funds	-	-	-	-	-	-	-
Total Managed Investments	252,610	44,201	296,810	50,194	-	-	34,374,124
Participant directed investments	-	-	-	-	5,169,125	1,247,263	9,316,268
Total Invested Assets	252,610	44,201	296,810	50,194	5,169,125	1,247,263	43,690,391

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets							
Cash and Cash Equivalents	2		2		-	-	269
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-
Broad Fixed Income	334	60	393	152	-	-	46,971
Broad Domestic Equity	4,171	730	4,901	619	-	-	569,799
Broad International Equity	(137)	(25)	(162)	(20)	-	-	(18,939)
Opportunistic	492	86	579	100	-	-	67,537
Private Equity	4,356	764	5,120	503	-	-	595,950
Real Assets	1,280	212	1,492	129	-	-	171,069
Participant directed investments	-	-	-	-	148,353	43,224	285,665
Total Income (loss)	10,498	1,828	12,325	1,484	148,353.31538	43,224	1,718,321
Total Invested Assets, Beginning of Period	238,747	42,512	281,259	49,296	5,064,368	1,217,086	42,226,283
Net Contributions (Withdrawals)	3,365	(138)	3,226	(586)	(43,595)	(13,047)	(254,213)
Transfers from (to) other funds	-	-	-	-	-	-	-
Total Invested Assets, End of Period	252,610	44,201	296,810	50,194	5,169,125	1,247,263	43,690,391